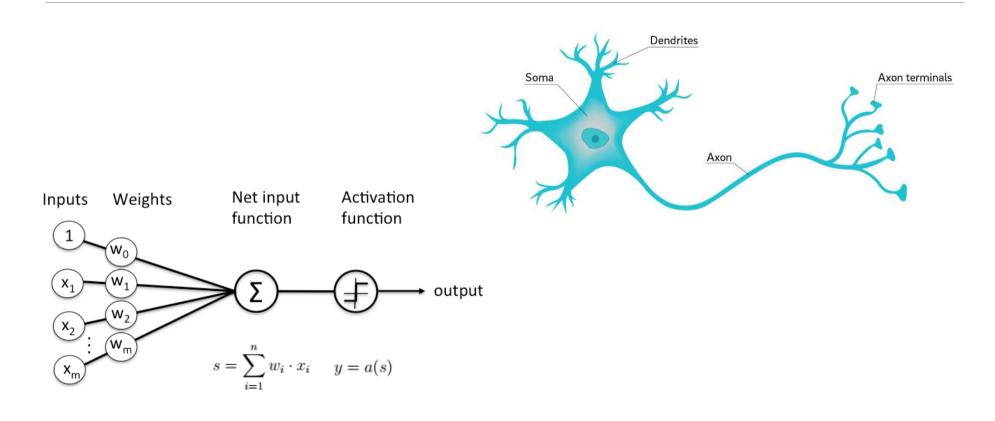
Labor_07

NEURAL NETWORK TRAIN

Neuron



Neural Network: Forward Step

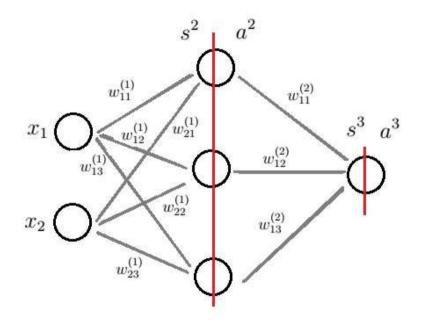
$$xw^{(1)} = s^{(2)}$$

$$a^{(2)} = f(s^{(2)}) = sigmoid(s^{(2)})$$

$$s^{(3)} = a^{(2)}w^{(2)}$$

$$\hat{y} = f(s^{(3)}) = sigmoid(s^{(3)})$$

$$C = \sum_{i=1}^{\infty} \frac{1}{2} (y - \hat{y})^2$$



Neural Network: Cost function

$$C = \sum \{\frac{1}{2}(y - \hat{y})^2\}$$

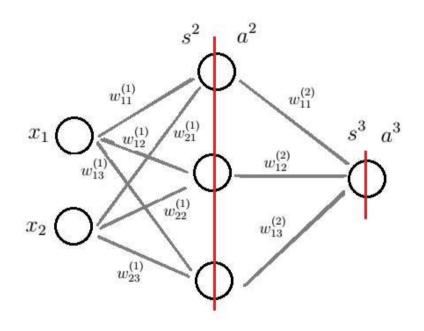
$$C = \sum \{\frac{1}{2}(y - a^{(3)})^2\}$$

$$C = \sum \{\frac{1}{2}(y - f(s^{(3)}))^2\}$$

$$C = \sum \{\frac{1}{2}(y - f(a^{(2)}w^{(2)}))^2\}$$

$$C = \sum \{\frac{1}{2}(y - f(f(s^{(2)})w^{(2)}))^2\}$$

$$C = \sum \{\frac{1}{2}(y - f(f(xw^{(1)})w^{(2)}))^2\}$$



Sigmoid and Derivate

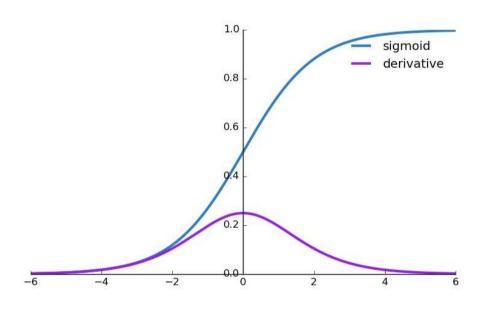
$$g(z) = \frac{1}{1 + e^{-z}}$$

$$g'(z) = \frac{d}{dz} \frac{1}{1 + e^{-z}}$$

$$= \frac{1}{(1 + e^{-z})^2} (e^{-z})$$

$$= \frac{1}{(1 + e^{-z})} \cdot \left(1 - \frac{1}{(1 + e^{-z})}\right)$$

$$= g(z)(1 - g(z)).$$



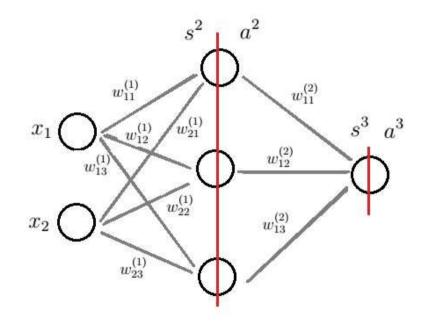
Neural Network: Back Propagation

$$\frac{\partial C}{\partial w^{(2)}} = \frac{\partial \sum \frac{1}{2} (y - \hat{y})^2}{\partial w^{(2)}} = \sum (\frac{\partial \frac{1}{2} (y - \hat{y})^2}{\partial w^{(2)}})$$

$$\begin{split} \frac{\partial_{\frac{1}{2}}^{1}(y-\hat{y})^{2}}{\partial w^{(2)}} &= (y-\hat{y})(-\frac{\hat{y}}{\partial w^{(2)}}) \\ &= -(y-\hat{y}) \cdot \frac{\partial \hat{y}}{\partial s^{(3)}} \cdot \frac{\partial s^{(3)}}{\partial w^{(3)}} \\ &= -(y-\hat{y}) \cdot f'(s^{(3)}) \cdot \frac{\partial a^{(2)}w^{(2)}}{\partial w^{(2)}} \\ &= \delta^{(3)} \cdot a^{(2)} \end{split}$$

Dimension check:

$$(a^{(2)})^T \delta^{(3)}$$



Neural Network: Training

$$\begin{split} -(y-\hat{y})\cdot f'(s^{(3)}) &= \delta^{(3)} \\ (a^{(2)})^T \delta^{(3)} &= \frac{\partial C}{\partial w^{(2)}} \\ \delta^{(3)}\cdot (w^{(2)})^T \cdot f'(s^{(2)}) &= \delta^{(2)} \\ x^T \delta^{(2)} &= \frac{\partial C}{\partial w^{(1)}} \\ w^{(1)} &= w^{(1)}\cdot \mu \frac{\partial C}{w^{(1)}} + regularization \\ w^{(2)} &= w^{(2)}\cdot \mu \frac{\partial C}{w^{(2)}} + regularization \end{split}$$

